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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/04/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 02/04/2019 Foreign Exchange Future			14.17990		14.15760			0.0000	779,894.50	55	0
\$ / R On 04/04/2019 Foreign Exchange Future			14.22960		14.16110			0.0000	0.00	0	30,000
\$ / R On 05/04/2019 Foreign Exchange Future			14.23130		14.16280			0.0000	0.00	0	2,025
\$ / R On 15/04/2019 Foreign Exchange Future			14.24850		14.18000			0.0000	5,984,370.00	420	1,830
\$ / R On 17/04/2019 Foreign Exchange Future			14.25190		14.18350			0.0000	0.00	0	0
\$ / R On 23/04/2019 Foreign Exchange Future			14.26180		14.19380			0.0000	0.00	0	0
\$ / R On 26/04/2019 Foreign Exchange Future			14.26690		14.19890			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.27200		14.20410			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.27370		14.20580			0.0000	0.00	0	4,563
\$ / R On 07/05/2019 Foreign Exchange Future			14.28560		14.21780			0.0000	0.00	0	303
\$ / R On 09/05/2019 Foreign Exchange Future			14.28900		14.22120			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.29590		14.22800			0.0000	0.00	0	93
\$ / R On 15/05/2019 Foreign Exchange Future			14.29930		14.23150			0.0000	0.00	0	2
\$ / R On 20/05/2019 Foreign Exchange Future			14.30780		14.24000			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.32320		14.25550			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.32660		14.25890			0.0000	0.00	0	452
\$ / R On 03/06/2019 Foreign Exchange Future			14.33170		14.26410			0.0000	0.00	0	0
\$ / R On 04/06/2019 Foreign Exchange Future			14.33350		14.26580			0.0000	0.00	0	74
\$ / R On 10/06/2019 Foreign Exchange Future			14.34370		14.27620			0.0000	0.00	0	0
\$ / R On 14/06/2019 Foreign Exchange Future			14.35060		14.28310			0.0000	1,188,057,472.80	82,788	867,896
\$ / R On 20/06/2019 Foreign Exchange Future			14.36080		14.29350			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2019	Foreign Exchange Future			14.37450		14.30730			0.0000	0.00	0	2,421
\$ / R	On	01/07/2019	Foreign Exchange Future			14.37970		14.31250			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.38310		14.31600			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.43150		14.36420			0.0000	0.00	0	1,029
\$ / R	On	01/08/2019	Foreign Exchange Future			14.43320		14.36590			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.45380		14.38640			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.48300		14.41540			0.0000	0.00	0	2,229
\$ / R	On	02/09/2019	Foreign Exchange Future			14.48820		14.42060			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.49180		14.42410			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.49360		14.42580			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.50790		14.43970			0.0000	0.00	0	3,617
\$ / R	On	16/09/2019	Foreign Exchange Future			14.51330		14.44490			0.0000	54,308,768.60	3,742	26,409
\$ / R	On	30/09/2019	Foreign Exchange Future			14.53830		14.46930			0.0000	0.00	0	98
\$ / R	On	02/10/2019	Foreign Exchange Future			14.54190		14.47280			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.59290		14.52350			0.0000	0.00	0	153
\$ / R	On	29/11/2019	Foreign Exchange Future			14.64550		14.57470			0.0000	0.00	0	97
\$ / R	On	02/12/2019	Foreign Exchange Future			14.65090		14.58000			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.65450		14.58350			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.67080		14.59940			0.0000	0.00	0	22,753
\$ / R	On	31/12/2019	Foreign Exchange Future			14.70330		14.63110			0.0000	0.00	0	45
\$ / R	On	02/01/2020	Foreign Exchange Future			14.70690		14.63470			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.75940		14.68730			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.81040		14.73830			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.81580		14.74380			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.84130		14.76990			0.0000	0.00	0	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			14.87220		14.80160			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.92290		14.85420			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.98690		14.92040			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.00570		14.93990			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			15.09450		15.02960			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.18910		15.12330			0.0000	0.00	0	0
Total \$ / R Future												1,249,130,505.90	87,005	1,092,385
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			0.00000	0.000	17.28	0.0000	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,107.60000	1,129.900	17.28	1.0000	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put			31.79680	13.341	19.54	0.1289	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call			192.89680	242.941	19.54	0.8711	0.00	0	30,000
\$ / R	On	04/04/2019	Foreign Exchange Option	14.68	Put			526.33650	455.956	25.44	0.9500	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.68	Call			7.43650	5.556	25.44	0.0500	0.00	0	6,000
\$ / R	On	05/04/2019	Foreign Exchange Option	14.40	Call			35.18530	35.006	18.71	0.2463	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.40	Put			272.38530	203.706	18.71	0.7537	0.00	0	35,000
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			13.13660	3.107	19.97	0.0308	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			415.93660	474.407	19.97	0.9692	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			230.92970	163.860	17.93	0.6925	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			43.72970	45.161	17.93	0.3075	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Call			84.13010	102.594	16.73	0.5607	0.00	0	0

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\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Put			121.33010	71.294	16.73	0.4393	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			135.86880	98.334	14.80	0.3581	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			205.86880	236.834	14.80	0.6419	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Put			320.52730	262.107	15.40	0.6239	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Call			104.02730	114.007	15.40	0.3761	0.00	0	20,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Put			357.54540	296.965	15.59	0.6631	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Call			91.04540	98.865	15.59	0.3369	0.00	0	40,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Put			350.01720	289.846	15.55	0.6555	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Call			93.51720	101.746	15.55	0.3445	0.00	0	60,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Put			306.17100	248.699	15.32	0.6074	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Call			109.67100	120.599	15.32	0.3926	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Put			414.06540	354.802	15.63	0.6639	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Call			107.86540	116.602	15.63	0.3361	0.00	0	50,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Put			212.94970	168.762	14.55	0.4436	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Call			206.74970	230.562	14.55	0.5564	0.00	0	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Put			452.64810	391.798	15.82	0.6944	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Call			96.44810	103.598	15.82	0.3056	0.00	0	25,000
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			880.85440	813.870	17.77	0.8719	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			39.75440	40.770	17.77	0.1281	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			188.57490	150.354	14.42	0.3780	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			282.67490	312.354	14.42	0.6220	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Call			0.00000	419.574	14.18	0.7270	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Put			0.00000	95.874	14.18	0.2730	70,371.52	734	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			244.58730	269.763	14.69	0.5587	198,006.12	734	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			238.78730	196.063	14.69	0.4413	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			4.80120	3.619	16.78	0.0151	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,290.60120	1,357.319	16.78	0.9849	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,211.69910	1,278.103	16.35	0.9815	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			5.89910	4.403	16.35	0.0185	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			223.66690	245.104	14.79	0.5243	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			267.86690	221.404	14.79	0.4757	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,420.15390	1,351.167	19.13	0.9518	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			15.95390	14.867	19.13	0.0482	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,761.64930	1,693.180	20.04	0.9764	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			7.44930	6.880	20.04	0.0236	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Put			0.00000	344.335	15.52	0.6042	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Call			0.00000	168.035	15.52	0.3958	123,337.47	734	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			708.72030	644.124	16.93	0.7899	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			74.52030	77.824	16.93	0.2101	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			21.93920	15.786	13.69	0.0657	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			737.73920	799.486	13.69	0.9343	0.00	0	2,500
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put			423.98670	368.578	15.70	0.5836	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call			191.78670	204.178	15.70	0.4164	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			275.61410	232.472	15.18	0.4390	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			296.81410	321.472	15.18	0.5610	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			127.82730	100.393	14.58	0.2483	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			489.02730	529.393	14.58	0.7517	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			86.33900	65.305	14.33	0.1806	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			587.53900	634.305	14.33	0.8194	0.00	0	50,000
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			211.81080	174.658	15.02	0.3505	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			399.81080	430.558	15.02	0.6495	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Put			595.14840	535.521	16.71	0.6532	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Call			176.64840	184.821	16.71	0.3468	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			342.34520	296.040	15.69	0.4603	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			332.34520	353.840	15.69	0.5397	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			1,099.16250	1,032.031	18.44	0.8212	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			89.16250	89.831	18.44	0.1788	0.00	0	40,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,324.00940	1,255.543	19.10	0.8688	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			64.00940	63.343	19.10	0.1312	0.00	0	21,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			360.05210	314.283	15.95	0.4463	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			385.55210	407.483	15.95	0.5537	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			409.01800	433.447	16.03	0.5675	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			350.11800	306.847	16.03	0.4325	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,932.62540	1,863.102	20.37	0.9225	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			41.52540	39.702	20.37	0.0775	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			385.92080	408.688	16.11	0.5458	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			377.02080	332.088	16.11	0.4542	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,596.51090	1,528.268	19.86	0.8806	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			65.41090	64.868	19.86	0.1194	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			31.03720	23.979	14.45	0.0646	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,149.93720	1,210.579	14.45	0.9354	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,277.77270	1,341.058	14.25	0.9577	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			18.87270	14.458	14.25	0.0423	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			912.86390	849.650	17.99	0.7285	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			161.76390	166.250	17.99	0.2715	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			3.97050	3.151	17.28	0.0090	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,128.07050	2,194.850	17.28	0.9910	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			544.92460	490.879	16.59	0.5569	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			300.72460	314.380	16.59	0.4431	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			515.44440	544.242	15.67	0.6283	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			299.24440	260.542	15.67	0.3717	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			469.24090	495.105	15.81	0.5918	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			343.04090	301.405	15.81	0.4082	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			421.77260	444.525	15.97	0.5514	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			395.57260	350.825	15.97	0.4486	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			202.73850	171.874	15.31	0.2805	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			648.93850	685.574	15.31	0.7195	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			387.11150	405.861	16.22	0.5070	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			474.01150	425.261	16.22	0.4930	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			383.22320	401.713	16.24	0.5033	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			480.12320	431.113	16.24	0.4967	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			391.03610	410.047	16.20	0.5108	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Call			254.78050	264.682	17.20	0.3652	0.00	0	250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Put			54.54950	41.958	14.34	0.0948	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Put			665.05210	609.664	16.92	0.5964	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Call			288.15210	300.264	16.92	0.4036	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Put			1,480.92020	1,414.393	19.28	0.8339	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Call			104.02020	104.993	19.28	0.1661	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Put			751.68050	694.082	17.20	0.6348	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Put			64.10940	49.951	14.44	0.1088	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			707.86230	651.329	17.06	0.6160	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			270.96230	281.929	17.06	0.3840	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Put			1,543.70420	1,477.108	19.44	0.8443	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Call			96.80420	97.708	19.44	0.1557	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Call			1,117.64950	1,172.558	14.34	0.9052	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			242.56950	208.885	15.48	0.3139	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			729.64700	672.574	17.13	0.6255	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			262.74700	273.175	17.13	0.3745	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Put			1,409.54470	1,343.441	19.09	0.8212	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Call			112.64470	114.041	19.09	0.1788	0.00	0	1,380
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Call			1,067.20940	1,120.551	14.44	0.8912	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			517.54690	467.023	16.39	0.5192	0.00	0	31,500
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,384.74830	1,446.030	13.82	0.9582	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			21.64830	15.430	13.82	0.0418	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			531.40230	560.341	15.72	0.6279	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			308.30230	269.741	15.72	0.3721	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			615.66950	649.485	15.48	0.6861	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			38.62720	28.890	14.13	0.0702	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			1,166.35190	1,102.241	18.44	0.7691	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			149.45190	152.841	18.44	0.2309	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			1,009.82470	1,061.237	14.56	0.8734	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			76.72470	60.637	14.56	0.1266	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			360.64690	377.623	16.39	0.4808	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			432.25150	386.447	16.09	0.4661	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,050.64860	1,103.450	14.48	0.8862	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			67.54860	52.850	14.48	0.1138	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,427.31880	1,361.103	19.14	0.8245	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			110.41880	111.703	19.14	0.1755	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,221.72720	1,279.490	14.13	0.9298	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			394.99460	414.272	16.17	0.5147	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			920.20600	859.291	17.73	0.6979	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			203.30600	209.891	17.73	0.3021	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			109.49040	88.952	14.82	0.1698	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			892.59040	939.552	14.82	0.8302	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			415.35150	437.047	16.09	0.5339	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			621.61520	655.763	15.47	0.6900	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,645.71800	1,710.654	14.89	0.9731	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			12.61800	10.054	14.89	0.0269	0.00	0	1,050

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put		135.87320	112.302	14.99	0.2019	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call		818.97320	862.902	14.99	0.7981	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put		461.89460	413.672	16.17	0.4853	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call		65.85880	65.904	20.11	0.1098	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call		1,092.28910	1,146.425	14.39	0.8983	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put		59.18910	45.825	14.39	0.1017	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call		437.67860	460.807	16.02	0.5533	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put		404.57860	360.207	16.02	0.4467	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put		238.51520	205.163	15.47	0.3100	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call		106.10600	107.179	19.23	0.1692	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call		460.96160	485.569	15.94	0.5729	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put		377.86160	334.969	15.94	0.4271	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put		1,688.42600	1,621.688	19.76	0.8663	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call		81.52600	82.288	19.76	0.1337	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put		1,872.75880	1,805.304	20.11	0.8902	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		280.90400	244.273	15.63	0.3487	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put		1,338.95000	1,273.329	18.90	0.8076	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call		122.05000	123.929	18.90	0.1924	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		526.10840	554.731	15.73	0.6239	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put		313.00840	274.131	15.73	0.3761	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		1,463.00600	1,396.579	19.23	0.8308	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		183.41910	188.834	17.97	0.2765	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		291.11720	303.429	16.89	0.4069	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put		658.01720	602.829	16.89	0.5931	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		1,183.33750	1,119.054	18.48	0.7732	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		146.43750	149.654	18.48	0.2268	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		564.00400	594.873	15.63	0.6513	0.00	0	23,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		28.27340	20.608	13.96	0.0532	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		297.14170	309.855	16.84	0.4136	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		644.04170	589.255	16.84	0.5864	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,684.27030	3,616.865	22.59	0.9850	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		7.37030	7.465	22.59	0.0150	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		1,000.31910	938.234	17.97	0.7235	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		575.19760	606.716	15.59	0.6591	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		504.93300	454.904	16.34	0.5118	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		368.03300	385.504	16.34	0.4882	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,789.38090	1,722.218	19.95	0.8800	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		72.48090	72.818	19.95	0.1200	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,311.37340	1,371.208	13.96	0.9468	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		116.07610	117.647	19.02	0.1838	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		633.63010	668.440	15.44	0.6976	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		230.53010	197.840	15.44	0.3024	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,445.13900	1,378.815	19.18	0.8277	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		108.23900	109.415	19.18	0.1723	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		272.09760	236.116	15.59	0.3409	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		26.48690	19.201	13.93	0.0502	0.00	0	911

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,715.84870	1,648.988	19.81	0.8702	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		78.94870	79.588	19.81	0.1298	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		664.38950	700.861	15.36	0.7164	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		211.28950	180.261	15.36	0.2836	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,382.97610	1,317.047	19.02	0.8162	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		89.78840	90.963	19.60	0.1460	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,100.71220	1,155.108	14.37	0.9007	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		57.61220	44.508	14.37	0.0993	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		781.43250	723.160	17.30	0.6470	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		244.53250	253.760	17.30	0.3530	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,329.58690	1,389.801	13.93	0.9498	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		312.73020	326.487	16.72	0.4307	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		42.23050	31.816	14.18	0.0759	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,195.33050	1,252.416	14.18	0.9241	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		1,547.68440	1,612.158	14.45	0.9687	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		14.58440	11.558	14.45	0.0313	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,606.68840	1,540.363	19.60	0.8540	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		467.93610	419.447	16.20	0.4892	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,593.54340	3,660.942	21.39	0.9991	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		0.44340	0.342	21.39	0.0009	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		2,010.65350	2,076.754	16.51	0.9841	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		7.55350	6.154	16.51	0.0159	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		609.63020	555.887	16.72	0.5693	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		715.14430	659.535	16.96	0.6078	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		288.64430	300.335	16.96	0.3922	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		2,950.99750	2,883.216	21.92	0.9581	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		24.49750	24.016	21.92	0.0419	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		2,083.56730	2,016.526	20.23	0.8917	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		70.86730	71.026	20.23	0.1083	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put		1,200.21340	1,137.818	18.27	0.7507	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call		177.51340	182.318	18.27	0.2493	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,752.00260	1,686.113	19.60	0.8522	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		427.83770	384.498	15.93	0.4401	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call		600.64530	631.098	15.59	0.6429	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put		313.34530	276.598	15.59	0.3571	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		40.46160	31.576	14.25	0.0695	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,347.76160	1,406.076	14.25	0.9305	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		99.30260	100.613	19.60	0.1478	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		508.59790	533.838	15.86	0.5779	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		401.29790	359.338	15.86	0.4221	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,068.53460	1,007.722	17.92	0.7164	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		205.83460	212.222	17.92	0.2836	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		485.13770	508.998	15.93	0.5599	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		67.99080	55.024	14.45	0.1076	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,190.49080	1,244.724	14.45	0.8924	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,193.85860	2,126.942	20.34	0.8958	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			69.85860	70.042	20.34	0.1042	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			988.47740	1,035.950	14.78	0.8267	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			122.47740	102.850	14.78	0.1733	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,242.30590	2,175.869	20.09	0.8655	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			106.50590	107.369	20.09	0.1345	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			590.32500	616.275	15.87	0.5732	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			476.12500	434.775	15.87	0.4268	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,914.95750	1,849.693	19.47	0.8280	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			253.83650	260.822	17.94	0.2939	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			139.15750	141.193	19.47	0.1720	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			613.98700	641.132	15.80	0.5885	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			449.78700	409.632	15.80	0.4115	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			67.05680	56.253	14.46	0.0966	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,431.25680	1,487.753	14.46	0.9034	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,229.63650	1,169.322	17.94	0.7061	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			108.98300	93.406	14.68	0.1438	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,234.88300	1,286.606	14.68	0.8562	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			623.59210	576.683	16.18	0.4879	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			529.99210	550.483	16.18	0.5121	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,102.89380	2,037.232	19.66	0.8363	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			139.29380	141.032	19.66	0.1637	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,418.48440	2,352.052	20.06	0.8516	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			133.88440	135.052	20.06	0.1484	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			678.03140	705.318	15.83	0.5834	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			512.63140	472.318	15.83	0.4166	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,083.72980	2,018.643	19.47	0.8158	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			169.12980	171.643	19.47	0.1842	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			701.86750	730.266	15.76	0.5971	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			486.46750	447.266	15.76	0.4029	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			90.81590	80.850	14.70	0.1164	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,506.21590	1,563.850	14.70	0.8836	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,390.97520	1,330.318	18.05	0.7054	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			286.37520	293.318	18.05	0.2946	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			149.82070	132.444	14.77	0.1709	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,280.42070	1,330.644	14.77	0.8291	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			766.15240	716.582	16.45	0.5241	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			520.25240	538.382	16.45	0.4759	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,625.98550	4,558.129	24.70	0.9448	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			51.78550	51.729	24.70	0.0552	0.00	0	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put			827.05680	776.634	16.58	0.5372	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call			516.75680	534.534	16.58	0.4628	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,685.37000	1,622.238	18.53	0.7423	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			260.27000	265.538	18.53	0.2577	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,902.00640	2,833.992	20.68	0.8763	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			116.90640	117.292	20.68	0.1237	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,700.46410	3,768.187	18.81	0.9923	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			5.56410	4.887	18.81	0.0077	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,996.32510	2,058.559	15.21	0.9336	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			51.42510	45.259	15.21	0.0664	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			533.63800	552.185	16.50	0.4717	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			808.73800	758.885	16.50	0.5283	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,420.77690	1,360.157	17.95	0.6941	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			315.67690	323.457	17.95	0.3059	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			867.73450	901.525	15.38	0.6623	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			392.83450	358.225	15.38	0.3377	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,575.05660	3,505.338	22.29	0.9077	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			89.95660	88.638	22.29	0.0923	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			743.60690	772.256	15.71	0.5994	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			508.70690	468.956	15.71	0.4006	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,497.33780	3,427.680	22.09	0.9049	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			92.23780	90.980	22.09	0.0951	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			687.48340	713.704	15.88	0.5683	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			572.58340	530.404	15.88	0.4317	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,102.30330	4,032.279	23.67	0.9231	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			77.20330	75.579	23.67	0.0769	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			313.75110	321.440	17.97	0.3042	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,428.85110	1,368.140	17.97	0.6958	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			803.65170	834.833	15.54	0.6308	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			448.75170	411.533	15.54	0.3692	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			350.53310	359.943	17.64	0.3349	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,285.63310	1,226.643	17.64	0.6651	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,293.91310	3,224.438	21.56	0.8971	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			98.81310	97.738	21.56	0.1029	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			901.32050	936.437	15.29	0.6780	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			366.42050	333.137	15.29	0.3220	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,924.19880	4,855.504	24.63	0.9488	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			49.09880	48.804	24.63	0.0512	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,259.26180	4,189.173	24.07	0.9268	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			74.16180	72.473	24.07	0.0732	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			851.33090	884.459	15.42	0.6545	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			406.43090	371.159	15.42	0.3455	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			778.14730	808.262	15.61	0.6177	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			473.24730	434.962	15.61	0.3823	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,298.54570	4,228.441	24.17	0.9277	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			73.44570	71.741	24.17	0.0723	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			248.99580	225.075	15.01	0.2448	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,093.89580	1,138.375	15.01	0.7552	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,926.09450	3,856.155	23.21	0.9185	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			80.99450	79.455	23.21	0.0815	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,348.31220	1,399.842	14.79	0.8316	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			153.41220	136.542	14.79	0.1684	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			558.30080	578.014	16.38	0.4883	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			763.40080	714.714	16.38	0.5117	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			1,027.09720	1,069.433	15.07	0.7313	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			282.19720	256.133	15.07	0.2687	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,426.57290	1,479.939	14.72	0.8509	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			131.67290	116.639	14.72	0.1491	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			3,906.54110	3,836.613	23.16	0.9179	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			81.44110	79.913	23.16	0.0821	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			265.25940	240.272	15.04	0.2567	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			1,060.15940	1,103.572	15.04	0.7433	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			670.12280	624.098	16.12	0.4749	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			615.02280	637.398	16.12	0.5251	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			1,022.15210	967.684	17.03	0.5972	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			437.05210	450.984	17.03	0.4028	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,388.60900	1,328.355	17.88	0.6875	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			323.50900	331.655	17.88	0.3125	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			983.74120	1,022.766	15.12	0.7141	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			308.84120	279.466	15.12	0.2859	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call			674.05260	699.682	15.92	0.5606	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put			589.15260	546.382	15.92	0.4394	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			302.47670	309.651	18.08	0.2946	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,477.57670	1,416.351	18.08	0.7054	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			788.26690	818.804	15.59	0.6230	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			463.36690	425.504	15.59	0.3770	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call			701.15520	727.974	15.84	0.5760	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put			556.25520	514.674	15.84	0.4240	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put			1,000.65310	946.592	16.98	0.5909	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call			445.55310	459.892	16.98	0.4091	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call			490.71240	507.212	16.72	0.4419	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put			895.81240	843.912	16.72	0.5581	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call			631.07820	654.671	16.06	0.5351	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put			646.17820	601.371	16.06	0.4649	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put			1,117.28200	1,061.107	17.25	0.6237	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call			402.18200	414.407	17.25	0.3763	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call			1,661.70700	1,720.656	14.84	0.8939	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put			86.80700	77.356	14.84	0.1061	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Call			907.01970	942.360	15.28	0.6806	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Put			362.11970	329.060	15.28	0.3194	0.00	0	5,908
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put			2,855.26490	2,787.345	20.60	0.8730	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call			120.16490	120.645	20.60	0.1270	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call			1,531.71890	1,588.315	14.69	0.8734	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put			106.81890	95.015	14.69	0.1266	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Call			895.65020	930.546	15.30	0.6754	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Put			370.75020	337.246	15.30	0.3246	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put			2,799.32090	2,731.525	20.51	0.8689	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call			124.22090	124.825	20.51	0.1311	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Call			540.57260	559.448	16.46	0.4764	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Put			795.67260	746.148	16.46	0.5236	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			4,229.80990	4,159.732	24.00	0.9261	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			74.70990	73.032	24.00	0.0739	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Call			965.60040	1,003.183	15.14	0.7066	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Put			320.70040	289.883	15.14	0.2934	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Put			2,385.62270	2,319.011	19.80	0.8333	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Call			160.52270	162.311	19.80	0.1667	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,206.30920	1,254.116	14.91	0.7917	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			201.40920	180.816	14.91	0.2083	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Put			2,376.56360	2,309.984	19.79	0.8324	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Call			161.46360	163.284	19.79	0.1676	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Call			500.29620	517.254	16.67	0.4486	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Put			875.39620	823.954	16.67	0.5514	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,199.08880	1,246.693	14.91	0.7895	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			204.18880	183.393	14.91	0.2105	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,191.89430	1,239.291	14.92	0.7873	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			206.99430	185.992	14.92	0.2127	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,581.31580	2,513.800	20.00	0.8399	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			160.61580	162.100	20.00	0.1601	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			113.73610	103.384	14.79	0.1301	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,583.03610	1,641.684	14.79	0.8699	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,530.49210	1,468.743	18.08	0.7020	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			319.79210	327.043	18.08	0.2980	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			762.12390	791.200	15.75	0.5933	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			542.82390	502.900	15.75	0.4067	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			199.30060	202.203	19.40	0.1955	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,230.00060	2,163.903	19.40	0.8045	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			786.16380	816.303	15.69	0.6058	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			516.86380	478.003	15.69	0.3942	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			187.31430	168.445	14.89	0.1899	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,330.11430	1,380.345	14.89	0.8101	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			846.63300	875.579	15.76	0.6018	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			573.13300	532.679	15.76	0.3982	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,403.01460	2,336.655	19.50	0.7976	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			226.51460	229.555	19.50	0.2024	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			870.75600	900.702	15.69	0.6133	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			186.70690	188.462	20.06	0.1694	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			228.05520	206.596	14.94	0.2083	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,361.55520	1,409.496	14.94	0.7917	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			547.25600	507.802	15.69	0.3867	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,660.10820	1,716.538	14.81	0.8600	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			136.60820	123.638	14.81	0.1400	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,695.09810	1,632.780	18.28	0.7029	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			348.59810	355.680	18.28	0.2971	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,753.20690	2,685.562	20.06	0.8306	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,895.81900	2,827.118	20.07	0.8227	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			210.51900	212.618	20.07	0.1773	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			921.69950	951.156	15.74	0.6095	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			596.99950	555.656	15.74	0.3905	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,546.43020	2,478.982	19.54	0.7914	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			375.26940	382.438	18.38	0.2980	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			251.13020	254.482	19.54	0.2086	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			945.90650	976.334	15.67	0.6203	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			571.20650	530.834	15.67	0.3797	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			155.11450	139.474	14.76	0.1461	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,729.81450	1,784.974	14.76	0.8539	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,830.56940	1,766.938	18.38	0.7020	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			267.07070	243.198	14.97	0.2219	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,407.07070	1,454.098	14.97	0.7781	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			946.26910	894.858	16.55	0.5098	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			689.76910	709.358	16.55	0.4902	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,287.26700	1,330.520	15.14	0.7348	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			347.86700	319.720	15.14	0.2652	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,525.31100	2,457.834	19.42	0.7799	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			274.71100	278.634	19.42	0.2201	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,486.37840	5,414.475	23.69	0.9287	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,662.71350	1,600.499	17.99	0.6651	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			446.24650	455.588	17.96	0.3376	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,646.84650	1,584.788	17.96	0.6624	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Put			537.37660	497.694	15.53	0.3575	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Call			1,738.78010	1,792.812	14.74	0.8472	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Put			169.38010	152.012	14.74	0.1528	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			444.17430	453.438	17.97	0.3363	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,654.77430	1,592.638	17.97	0.6637	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			442.11350	451.299	17.99	0.3349	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call			382.85100	390.565	18.47	0.2956	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call			1,031.90910	1,063.809	15.52	0.6446	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put			532.50910	493.009	15.52	0.3554	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Put			2,648.77180	2,580.720	19.61	0.7920	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Call			258.17180	261.520	19.61	0.2080	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Call			1,026.77660	1,058.494	15.53	0.6425	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call			341.99820	348.352	18.79	0.2678	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call			1,042.25330	1,074.511	15.49	0.6488	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put			522.85330	483.711	15.49	0.3512	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Call			1,021.66270	1,053.199	15.55	0.6404	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Put			542.26270	502.398	15.55	0.3596	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put			1,913.45100	1,849.765	18.47	0.7044	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			136.58450	121.770	14.62	0.1287	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			1,117.27180	1,152.453	15.31	0.6784	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			457.87180	421.653	15.31	0.3216	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Put			2,265.28440	2,199.235	19.03	0.7512	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Call			314.68440	320.035	19.03	0.2488	0.00	0	24,055

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put			2,112.59820	2,047.552	18.79	0.7322	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			693.87220	649.019	15.94	0.4203	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			1,084.55440	1,118.283	15.38	0.6658	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			485.15440	447.483	15.38	0.3342	0.00	0	26,500
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put			2,095.80030	2,030.876	18.76	0.7300	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Call			345.20030	351.676	18.76	0.2700	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			1,865.98450	1,922.570	14.62	0.8713	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			370.37770	377.802	18.56	0.2872	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,198.57020	1,239.286	15.22	0.7070	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			399.17020	368.486	15.22	0.2930	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,675.38820	2,607.222	19.65	0.7945	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			254.78820	258.022	19.65	0.2055	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			883.27220	909.819	15.94	0.5797	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			218.16470	220.186	20.13	0.1779	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,047.45580	1,079.902	15.48	0.6510	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			518.05580	479.102	15.48	0.3490	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			2,012.35380	1,948.051	18.63	0.7186	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			361.75380	368.851	18.63	0.2814	0.00	0	26,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,970.97770	1,907.002	18.56	0.7128	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			85.77840	85.275	23.69	0.0713	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,734.95540	2,802.489	13.93	0.9687	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			25.55540	21.689	13.93	0.0313	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			1,762.25100	1,816.776	14.72	0.8519	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			162.85100	145.976	14.72	0.1481	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,998.76470	2,929.386	20.13	0.8221	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,044.79470	2,975.009	20.07	0.8151	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			235.89470	238.309	20.07	0.1849	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,001.14870	1,031.304	15.71	0.6173	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			620.04870	578.004	15.71	0.3827	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,696.10480	2,627.565	19.56	0.7854	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			277.20480	280.865	19.56	0.2146	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,025.49520	1,056.563	15.64	0.6275	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			594.39520	553.263	15.64	0.3725	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			172.55620	154.334	14.67	0.1506	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,803.65620	1,857.634	14.67	0.8494	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,979.52670	1,915.089	18.48	0.7021	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			400.62670	408.388	18.48	0.2979	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			306.12160	279.993	15.04	0.2337	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,450.82160	1,496.893	15.04	0.7663	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			342.27720	314.632	15.10	0.2436	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,489.57720	1,534.032	15.10	0.7564	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			955.35940	905.130	16.36	0.4637	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			913.65940	935.530	16.36	0.5363	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			378.11690	349.406	15.14	0.2521	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,531.91690	1,575.206	15.14	0.7479	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,906.50080	2,972.012	13.94	0.9537	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			46.60080	40.712	13.94	0.0463	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,308.92710	1,343.993	15.40	0.6766	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			549.02710	512.693	15.40	0.3234	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Put			2,664.60880	2,598.129	19.18	0.7398	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Call			394.50880	399.429	19.18	0.2602	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			675.53100	688.077	17.38	0.4145	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,525.63100	1,466.777	17.38	0.5855	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			672.86940	685.332	17.39	0.4131	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,532.96940	1,474.032	17.39	0.5869	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Call			1,842.57240	1,891.372	14.89	0.8114	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Put			262.67240	240.072	14.89	0.1886	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			678.20490	690.829	17.36	0.4158	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,518.30490	1,459.529	17.36	0.5842	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Call			1,000.32930	1,023.137	16.17	0.5623	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Put			890.42930	841.837	16.17	0.4377	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Put			2,469.05950	2,403.597	18.90	0.7195	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Call			428.95950	434.897	18.90	0.2805	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Call			1,445.70560	1,484.746	15.26	0.7163	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Put			455.80560	423.446	15.26	0.2837	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Put			3,411.70640	3,339.032	20.27	0.7998	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Call			301.60640	300.332	20.27	0.2002	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put			2,293.86540	2,229.448	18.65	0.6995	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Call			463.76540	470.748	18.65	0.3005	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Call			1,938.26770	1,989.213	14.79	0.8305	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Put			228.36770	207.913	14.79	0.1695	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Call			1,064.06360	1,089.106	15.98	0.5881	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Put			804.16360	757.806	15.98	0.4119	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,271.56610	3,201.686	20.02	0.7912	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			311.46610	312.986	20.02	0.2088	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call			2,014.01090	2,066.556	14.72	0.8447	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put			204.11090	185.257	14.72	0.1553	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call			1,113.44010	1,140.194	15.84	0.6073	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put			743.54010	698.894	15.84	0.3927	0.00	0	277,778
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			414.31960	384.234	15.20	0.2597	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,575.91960	1,616.434	15.20	0.7403	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			451.12720	419.696	15.32	0.2670	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,615.32720	1,652.596	15.32	0.7330	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			492.54190	460.403	15.48	0.2734	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,672.94190	1,707.303	15.48	0.7266	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call			3,112.71090	3,171.921	14.43	0.9392	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put			72.81090	66.221	14.43	0.0608	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call			1,419.80600	1,444.090	16.03	0.6489	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put			729.90600	688.390	16.03	0.3511	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put			2,848.98160	2,786.798	19.60	0.7072	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,257.51410	1,206.619	17.15	0.4843	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call			528.88160	532.498	19.60	0.2928	0.00	0	900

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,033.86760	1,048.688	17.17	0.5143	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,263.96760	1,212.988	17.17	0.4857	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,030.34130	1,045.071	17.18	0.5130	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,270.44130	1,219.371	17.18	0.4870	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,037.41410	1,052.319	17.15	0.5157	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,407.99360	1,357.597	17.41	0.4961	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,067.59360	1,082.097	17.41	0.5039	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,167.34290	1,182.300	17.19	0.5211	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,394.04290	1,343.200	17.19	0.4789	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,163.80440	1,178.680	17.21	0.5199	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,400.50440	1,349.580	17.21	0.4801	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,170.90110	1,185.926	17.18	0.5223	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,387.60110	1,336.826	17.18	0.4777	0.00	0	0
Total \$ / R Option												391,715.10	2,202	6,613,588
Total \$ / R												1,249,522,221.00	89,207	7,705,973
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.35060		14.28310			0.0000	71,753.00	5	485
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.51330		14.44490			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.67080		14.59940			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.84130		14.76990			0.0000	0.00	0	0
Total \$ / R MAXI Future												71,753.00	5	485
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			38,711.15450	40,586.071	16.22	0.5070	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			47,401.15450	42,526.071	16.22	0.4930	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			38,322.32360	40,171.291	16.24	0.5033	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			48,012.32360	43,111.291	16.24	0.4967	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			39,103.60970	41,004.683	16.20	0.5108	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			46,793.60970	41,944.683	16.20	0.4892	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			54,057.26340	55,944.758	16.46	0.4764	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			79,567.26340	74,614.758	16.46	0.5236	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			53,709.21160	55,580.457	16.48	0.4741	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			80,219.21160	75,250.457	16.48	0.5259	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			54,407.18540	56,311.415	16.45	0.4788	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			78,917.18540	73,981.415	16.45	0.5212	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			107,383.42540	110,719.766	15.41	0.6615	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			49,443.42540	45,639.766	15.41	0.3385	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			106,851.42000	110,169.134	15.42	0.6594	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			49,911.42000	46,089.134	15.42	0.3406	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			107,918.24950	111,272.807	15.40	0.6637	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			48,978.24950	45,192.807	15.40	0.3363	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			99,213.67520	101,465.429	16.20	0.5589	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			90,223.67520	85,335.429	16.20	0.4411	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Call			98,806.68850	101,043.722	16.21	0.5572	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Put			90,816.68850	85,913.722	16.21	0.4428	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Call			99,622.41890	101,888.371	16.19	0.5606	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/03/2020	Foreign Exchange Option		14.67	Put			89,632.41890	84,758.371	16.19	0.4394	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												71,753.00	5	485
£ / R	On	15/04/2019	Foreign Exchange Future			18.58460		18.64870			0.0000	0.00	0	43
£ / R	On	26/04/2019	Foreign Exchange Future			18.61890		18.68370			0.0000	409,615.80	22	120
£ / R	On	29/04/2019	Foreign Exchange Future			18.62830		18.69330			0.0000	0.00	0	27
£ / R	On	31/05/2019	Foreign Exchange Future			18.72930		18.79490			0.0000	0.00	0	91
£ / R	On	14/06/2019	Foreign Exchange Future			18.77390		18.84000			0.0000	81,065,700.20	4,318	120,481
£ / R	On	16/09/2019	Foreign Exchange Future			19.07280		19.13800			0.0000	0.00	0	21,179
£ / R	On	13/12/2019	Foreign Exchange Future			19.35750		19.42010			0.0000	0.00	0	12,845
£ / R	On	16/03/2020	Foreign Exchange Future			19.66350		19.72960			0.0000	0.00	0	4,674
Total £ / R Future												81,475,316.00	4,340	159,460
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			72.65950	75.563	17.56	0.2126	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			611.35950	550.163	17.56	0.7874	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			118.30900	122.922	16.71	0.2520	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			692.00900	631.822	16.71	0.7480	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			53.81110	54.776	17.05	0.1251	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			1,067.11110	1,003.076	17.05	0.8749	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Put			790.01530	819.975	16.30	0.6589	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Call			304.91530	269.275	16.30	0.3411	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			657.77480	605.603	15.90	0.5571	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			447.77480	461.703	15.90	0.4429	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			652.22810	600.183	15.90	0.5542	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			452.22810	466.283	15.90	0.4458	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			663.35360	611.053	15.91	0.5601	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			443.35360	457.153	15.91	0.4399	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			223.42860	231.019	16.18	0.2683	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			1,063.42860	1,004.919	16.18	0.7317	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			986.22580	934.121	15.58	0.5731	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			658.22580	671.321	15.58	0.4269	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			438.17570	447.967	15.59	0.3226	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,306.17570	1,250.767	15.59	0.6774	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			980.84310	928.806	15.58	0.5712	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			662.84310	676.006	15.58	0.4288	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			975.48010	923.511	15.58	0.5692	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			667.48010	680.711	15.58	0.4308	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			810.38930	770.693	15.95	0.4351	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,350.28930	1,373.193	15.95	0.5649	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			806.78490	767.184	15.95	0.4337	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,356.68490	1,379.685	15.95	0.5663	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			814.00770	774.221	15.94	0.4366	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,343.90770	1,366.721	15.94	0.5634	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			1,372.35210	1,321.589	15.57	0.6218	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			702.25210	714.089	15.57	0.3782	0.00	0	500
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			3,019.63300	3,061.405	17.36	0.8023	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call			309.73300	288.905	17.36	0.1977	0.00	0	500
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			996.97760	956.973	16.00	0.4513	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,557.37760	1,583.473	16.00	0.5487	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Put			856.18230	870.574	15.57	0.3815	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Call			1,585.78230	1,534.074	15.57	0.6185	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			993.34070	953.411	16.00	0.4501	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,563.74070	1,589.911	16.00	0.5499	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			989.70800	949.869	16.01	0.4489	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,570.10800	1,596.370	16.01	0.5511	0.00	0	0
Total £ / R Option												0.00	0	2,000
Total £ / R												81,475,316.00	4,340	161,460
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12960		0.12920			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13210		0.13160			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13440		0.13390			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13700		0.13650			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,212.67530	1,171.268	20.12	0.7919	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			981.69510	1,013.400	15.10	0.8797	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			61.69510	53.400	15.10	0.1203	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			379.00400	392.354	17.80	0.5004	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			459.00400	432.354	17.80	0.4996	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			132.67530	131.268	20.12	0.2081	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,292.89910	1,330.484	15.13	0.8388	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			132.89910	120.484	15.13	0.1612	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			708.56430	728.929	17.49	0.5771	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			548.56430	518.929	17.49	0.4229	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			370.65030	378.282	19.19	0.3510	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,210.65030	1,168.282	19.19	0.6490	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,566.09750	1,601.736	15.11	0.8316	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			176.09750	161.736	15.11	0.1684	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			983.87190	1,004.270	17.35	0.6187	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			593.87190	564.270	17.35	0.3813	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			603.17920	613.743	18.93	0.4290	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,213.17920	1,173.743	18.93	0.5710	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			858.35550	869.831	18.77	0.4895	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,208.35550	1,169.831	18.77	0.5105	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			575.03600	579.616	19.89	0.3561	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,925.03600	1,879.616	19.89	0.6439	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,267.80060	1,288.452	17.21	0.6538	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			617.80060	588.452	17.21	0.3462	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Future			15.96000		15.93030			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			15.99540		15.96630			0.0000	0.00	0	1
€ / R	On	31/05/2019	Foreign Exchange Future			16.10940		16.08050			0.0000	0.00	0	2
€ / R	On	10/06/2019	Foreign Exchange Future			16.14230		16.11370			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.15550		16.12700			0.0000	8,933,991.50	553	120,634
€ / R	On	14/08/2019	Foreign Exchange Future			16.35640		16.32810			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.46620		16.43720			0.0000	6,635,878.60	403	42,836
€ / R	On	13/12/2019	Foreign Exchange Future			16.76440		16.73310			0.0000	0.00	0	32,686
€ / R	On	10/02/2020	Foreign Exchange Future			16.96900		16.93680			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.08840		17.05700			0.0000	0.00	0	4,361
Total € / R Future												15,569,870.10	956	200,524
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			414.38880	381.501	14.62	0.7598	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			64.68880	61.501	14.62	0.2402	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			551.78090	519.651	15.24	0.7425	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			98.08090	95.051	15.24	0.2575	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			442.98060	415.869	15.28	0.5041	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			373.48060	375.269	15.28	0.4959	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			11.61430	10.397	14.95	0.0256	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			1,875.31430	1,902.697	14.95	0.9744	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			906.46520	923.312	14.14	0.7997	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			129.46520	117.812	14.14	0.2003	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			782.97610	752.167	16.10	0.6460	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			269.97610	267.667	16.10	0.3540	0.00	0	300
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Call			247.22350	244.300	16.29	0.3287	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			958.60340	926.397	16.58	0.7077	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			213.50750	209.756	16.60	0.2898	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			966.50750	934.256	16.60	0.7102	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			217.71790	214.063	16.56	0.2948	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Put			850.22350	818.800	16.29	0.6713	0.00	0	500
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			950.71790	918.563	16.56	0.7052	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			215.60340	211.897	16.58	0.2923	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			446.84800	424.851	14.65	0.3930	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			744.94800	751.251	14.65	0.6070	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,384.90630	3,352.744	19.82	0.9289	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			63.00630	59.144	19.82	0.0711	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			643.20180	646.694	14.90	0.5494	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			555.10180	530.294	14.90	0.4506	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			377.23240	373.906	16.10	0.3621	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,059.13240	1,027.506	16.10	0.6379	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			304.26640	298.324	16.98	0.2723	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,637.06640	1,602.124	16.98	0.7277	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,110.71170	1,124.572	14.11	0.7259	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			293.51170	278.372	14.11	0.2741	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			302.50080	296.541	17.00	0.2709	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,645.30080	1,610.341	17.00	0.7291	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			300.74680	294.765	17.01	0.2695	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,653.54680	1,618.565	17.01	0.7305	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,348.94510	2,313.278	18.08	0.8251	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			186.14510	179.478	18.08	0.1749	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			2,059.79180	2,024.171	17.69	0.7907	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			226.99180	220.371	17.69	0.2093	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Call			971.16880	981.079	14.35	0.6706	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Put			383.96880	364.879	14.35	0.3294	0.00	0	587
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,063.24810	4,026.496	20.35	0.8712	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			176.34810	170.896	20.35	0.1288	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			3,280.29930	3,243.439	18.92	0.8340	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			549.24250	526.730	14.53	0.3563	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Put			3,289.41210	3,252.550	18.93	0.8347	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Call			222.51210	216.950	18.93	0.1653	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			365.60590	349.954	14.20	0.2702	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			477.28360	473.173	16.78	0.3296	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,754.18360	1,718.773	16.78	0.6704	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,042.64190	3,072.140	14.47	0.9565	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			39.54190	37.740	14.47	0.0435	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,132.34250	1,141.130	14.53	0.6437	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Put			419.09330	401.755	14.26	0.2980	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			475.17640	471.042	16.79	0.3284	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,762.07640	1,726.642	16.79	0.6716	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			2,706.18640	2,734.643	14.33	0.9346	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			63.08640	60.243	14.33	0.0654	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,398.70590	1,414.355	14.20	0.7298	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			223.39930	217.839	18.92	0.1660	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			473.08010	468.917	16.81	0.3271	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,769.98010	1,734.517	16.81	0.6729	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Call			2,578.02640	2,605.978	14.28	0.9241	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Put			74.92640	71.578	14.28	0.0759	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Call			1,302.19330	1,316.155	14.26	0.7020	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			1,051.93920	1,021.542	15.42	0.4880	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			918.73920	920.542	15.42	0.5120	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			805.59790	778.838	14.96	0.4183	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,092.39790	1,097.838	14.96	0.5817	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			954.62370	925.390	15.24	0.4620	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			981.42370	984.390	15.24	0.5380	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			1,008.86060	978.929	15.34	0.4767	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			945.66060	947.929	15.34	0.5233	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,011.74210	1,976.998	16.83	0.6506	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			606.55150	603.188	16.84	0.3483	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,019.55150	1,984.788	16.84	0.6517	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			610.94210	607.610	16.82	0.3505	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,003.94210	1,969.210	16.82	0.6495	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			608.74210	605.398	16.83	0.3494	0.00	0	0
Total € / R Option												0.00	0	742,703
Total € / R												15,569,870.10	956	943,227
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.15510		10.18740			0.0000	4,072,195.10	401	17,568
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.29020		10.32230			0.0000	0.00	0	1,731
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.42180		10.45170			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.56390		10.59360			0.0000	0.00	0	0
Total AU\$ / R Future												4,072,195.10	401	19,699
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			855.03270	882.171	14.65	0.8824	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			41.54510	36.478	14.68	0.1153	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			864.14510	891.378	14.68	0.8847	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			40.67750	35.703	14.70	0.1131	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			873.27750	900.603	14.70	0.8869	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			42.43270	37.271	14.65	0.1176	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			641.03290	662.805	13.21	0.6792	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			198.29520	187.748	13.16	0.3276	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			625.99520	647.548	13.16	0.6724	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			195.79820	185.362	13.19	0.3242	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			633.49820	655.162	13.19	0.6758	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			193.33290	183.005	13.21	0.3208	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			280.04000	267.523	13.18	0.3624	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			728.34000	745.723	13.18	0.6376	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			277.32250	264.898	13.20	0.3595	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			735.62250	753.098	13.20	0.6405	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			282.78120	270.174	13.16	0.3653	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			721.08120	738.374	13.16	0.6347	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			802.70050	820.947	13.37	0.6654	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			254.40050	242.747	13.37	0.3346	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			818.82840	833.529	13.23	0.6115	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			359.55890	344.655	13.24	0.3860	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			825.95890	840.755	13.24	0.6140	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			356.71670	341.904	13.26	0.3835	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			833.11670	848.004	13.26	0.6165	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			362.42840	347.429	13.23	0.3885	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												4,072,195.10	401	20,699
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.77380		10.72280			0.0000	4,309,520.00	400	2,600
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.91900		10.86710			0.0000	0.00	0	415

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.05800		11.00410			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.20740		11.15310			0.0000	0.00	0	0
Total CAD/ R Future												4,309,520.00	400	3,015
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			233.25090	249.881	13.66	0.4963	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			310.45090	276.081	13.66	0.5037	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			229.42180	245.753	13.69	0.4903	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			316.62180	281.953	13.69	0.5097	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			237.13870	254.070	13.63	0.5023	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			304.33870	270.270	13.63	0.4977	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			232.23050	243.220	14.60	0.3526	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			755.13050	714.220	14.60	0.6474	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			229.77430	240.627	14.62	0.3495	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			762.67430	721.627	14.62	0.6505	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			234.71610	245.841	14.58	0.3556	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			747.61610	706.841	14.58	0.6444	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			326.74420	340.528	14.56	0.3860	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			862.64420	822.528	14.56	0.6140	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			324.06160	337.719	14.58	0.3835	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			869.96160	829.719	14.58	0.6165	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			329.44970	343.356	14.54	0.3886	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			855.34970	815.356	14.54	0.6114	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			420.48590	436.290	14.55	0.4109	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			957.38590	918.890	14.55	0.5891	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			417.64970	433.343	14.57	0.4087	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			964.54970	925.944	14.57	0.5913	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			423.34240	439.257	14.54	0.4131	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			950.24240	911.857	14.54	0.5869	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												4,309,520.00	400	3,015
CHF / R	On	14/06/2019	Foreign Exchange Future			14.46360		14.41230			0.0000	1,446,360.00	100	993
CHF / R	On	16/09/2019	Foreign Exchange Future			14.75630		14.70340			0.0000	0.00	0	300
CHF / R	On	13/12/2019	Foreign Exchange Future			15.03870		14.98220			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.34390		15.28650			0.0000	0.00	0	0
Total CHF / R Future												1,446,360.00	100	1,293
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			282.13300	289.912	15.72	0.4112	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			599.83300	556.312	15.72	0.5888	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			279.07940	286.697	15.75	0.4077	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			606.77940	563.097	15.75	0.5923	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			285.21900	293.161	15.70	0.4148	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			592.91900	549.561	15.70	0.5852	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			323.51230	324.423	16.90	0.3158	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,310.11230	1,258.123	16.90	0.6842	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			321.46220	322.300	16.92	0.3140	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,318.06220	1,266.000	16.92	0.6860	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			325.58060	326.565	16.88	0.3175	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,302.18060	1,250.266	16.88	0.6825	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			496.78930	500.314	17.09	0.3668	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,464.58930	1,411.614	17.09	0.6332	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			494.42230	497.886	17.11	0.3653	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,472.22230	1,419.186	17.11	0.6347	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			492.07290	495.467	17.12	0.3638	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,479.87290	1,426.767	17.12	0.6362	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			574.11590	576.815	17.71	0.3527	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,917.61590	1,862.915	17.71	0.6473	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			571.96700	574.626	17.72	0.3515	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,925.46700	1,870.726	17.72	0.6485	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			576.27470	579.013	17.70	0.3538	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,909.77470	1,855.113	17.70	0.6462	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												1,446,360.00	100	1,293
DKK / R	On	14/06/2019	Foreign Exchange Future			2.16510		2.16120			0.0000	541,275.00	250	485
DKK / R	On	16/09/2019	Foreign Exchange Future			2.20810		2.20410			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.24910		2.24480			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.29390		2.28960			0.0000	0.00	0	0
Total DKK / R Future												541,275.00	250	485
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			476.29350	449.096	13.54	0.4420	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			542.95180	553.428	13.68	0.5276	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			530.95180	502.428	13.68	0.4724	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			639.45270	652.668	13.48	0.5885	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			427.45270	401.668	13.48	0.4115	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			588.29350	600.096	13.54	0.5580	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,258.94740	2,219.822	15.68	0.7681	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			331.78010	333.856	15.49	0.2536	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,090.78010	2,052.856	15.49	0.7464	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			315.43460	316.884	15.58	0.2425	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,174.43460	2,135.884	15.58	0.7575	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			299.94740	300.822	15.68	0.2319	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			327.57240	329.528	16.27	0.2043	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,279.57240	3,238.528	16.27	0.7957	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			314.56310	316.374	16.34	0.1973	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,366.56310	3,325.374	16.34	0.8027	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			341.14920	343.259	16.21	0.2116	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,193.14920	3,152.259	16.21	0.7884	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			460.57460	461.695	16.33	0.2331	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,664.57460	3,622.695	16.33	0.7669	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			446.31970	447.342	16.39	0.2268	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,750.31970	3,708.342	16.39	0.7732	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			475.32730	476.560	16.27	0.2395	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,579.32730	3,537.560	16.27	0.7605	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												541,275.00	250	485
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.83170		1.82340			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.85670		1.84810			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.88000		1.87110			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			873.45800	922.464	15.03	0.7349	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			239.45800	205.464	15.03	0.2651	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			810.01870	856.366	15.16	0.7052	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			276.01870	239.366	15.16	0.2948	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			940.13130	991.827	14.90	0.7637	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			206.13130	174.827	14.90	0.2363	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			939.35560	975.853	15.70	0.5952	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			658.35560	608.853	15.70	0.4048	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			892.09250	926.350	15.80	0.5749	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			711.09250	659.350	15.80	0.4251	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			988.74170	1,027.526	15.61	0.6157	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			607.74170	560.526	15.61	0.3843	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,160.26320	1,194.139	15.83	0.5904	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			849.26320	794.139	15.83	0.4096	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,115.41480	1,147.227	15.93	0.5743	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			904.41480	847.227	15.93	0.4257	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,206.82040	1,242.797	15.73	0.6067	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			795.82040	742.797	15.73	0.3933	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14070		0.14000			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13900		0.13940			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13910		0.13860			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13620		0.13640			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66950		1.66960			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.69390		1.69410			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NOK/R	On	13/12/2019	Foreign Exchange Future			1.71670		1.71660			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.69270		9.75660			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.82100		9.88580			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.94520		10.00850			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.07940		10.14430			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	646
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			171.28760	145.288	13.84	0.3656	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			334.68760	372.588	13.84	0.6344	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			168.01080	142.387	13.87	0.3599	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			341.41080	379.687	13.87	0.6401	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			174.62220	148.244	13.81	0.3714	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			328.02220	365.544	13.81	0.6286	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			372.79160	339.341	13.33	0.5049	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			336.99160	368.341	13.33	0.4951	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			368.12430	335.235	13.35	0.5005	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			342.32430	374.235	13.35	0.4995	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			377.50440	343.495	13.31	0.5094	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			331.70440	362.495	13.31	0.4906	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			326.52590	302.152	14.12	0.3901	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			668.02590	706.952	14.12	0.6099	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			323.45230	299.268	14.14	0.3872	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			674.95230	714.068	14.14	0.6128	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			329.62500	305.068	14.10	0.3931	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			661.12500	699.868	14.10	0.6069	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			402.71840	377.112	14.21	0.4058	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			778.41840	817.712	14.21	0.5942	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			399.61710	374.179	14.23	0.4033	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			785.31710	824.779	14.23	0.5967	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			405.84410	380.069	14.20	0.4083	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			771.54410	810.669	14.20	0.5917	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	646
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33830		1.33620			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.34400		1.34190			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.34810		1.34580			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			162.00000	183.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			62.00000	83.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			262.00000	283.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Call			119.00000	140.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Call			19.00000	40.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Call			219.00000	240.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Call			58.00000	81.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Put			42.00000	19.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Call			158.00000	181.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.30820		1.31900			0.0000	0.00	0	5
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.31420		1.32490			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.31950		1.33020			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.32490		1.33580			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	5
Total QUANTO £ / \$												0.00	0	5
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.12580		1.12910			0.0000	0.00	0	5
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.13460		1.13790			0.0000	0.00	0	143
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.14270		1.14620			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.15140		1.15490			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	148
Total QUANTO € / \$												0.00	0	148
SGD / R	On	14/06/2019	Foreign Exchange Future			10.59410		10.56140			0.0000	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Future			10.73400		10.70020			0.0000	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Future			10.86800		10.83160			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			617.71190	642.442	12.80	0.8500	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			56.31190	48.342	12.80	0.1500	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			609.46590	633.928	12.79	0.8462	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			58.06590	49.828	12.79	0.1538	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			626.00030	650.992	12.82	0.8538	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			54.60030	46.892	12.82	0.1462	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Call			475.65810	491.298	13.27	0.6020	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Put			305.45810	287.298	13.27	0.3980	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Call			470.52550	486.013	13.28	0.5979	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Put			310.32550	292.013	13.28	0.4021	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Call			480.83650	496.626	13.26	0.6062	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Put			300.63650	282.626	13.26	0.3938	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Call			573.90060	588.796	13.47	0.5869	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put			412.30060	390.796	13.47	0.4131	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call			569.07460	583.808	13.48	0.5836	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put			417.47460	395.808	13.48	0.4164	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			578.76420	593.818	13.46	0.5902	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			407.16420	385.818	13.46	0.4098	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.41390		2.44910			0.0000	0.00	0	3,646
TRY / R	On	16/09/2019	Foreign Exchange Future			2.29720		2.33050			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.21140		2.24700			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	3,646
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			2.65780	1.744	36.90	0.0132	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,083.55780	1,117.844	36.90	0.9868	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			2.53850	1.660	36.90	0.0126	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,093.43850	1,127.760	36.90	0.9874	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			2.78250	1.831	36.90	0.0138	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,073.68250	1,107.931	36.90	0.9862	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			132.09210	110.911	21.66	0.4674	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			151.59210	163.711	21.66	0.5326	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			127.41210	106.665	21.63	0.4557	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			156.91210	169.465	21.63	0.5443	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			137.42000	115.271	21.69	0.4791	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			146.92000	158.071	21.69	0.5209	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			163.05980	137.804	22.73	0.4737	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			196.05980	206.404	22.73	0.5263	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			158.52960	133.639	22.70	0.4644	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			201.52960	212.239	22.70	0.5356	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			154.08470	129.564	22.67	0.4552	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			207.08470	218.164	22.67	0.5448	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	3,646

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1 356 616 795.10	93,457	1,483,957
Total Options									391 715.10	2,202	7,359,291
Grand Total:									1,357,008,510.20	95,659	8,843,248